



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 20/09/2012 To: 20/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	2025 On 01-November-12			Bond Future	107.96	107.4889	107.9577	107.4889	4,417.00
20/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7968	7	8	7	0.00
20/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7958	7	8	7	0.00
20/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7948	7	8	7	0.00
20/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2038 On 01-November-12			Bond Future	107.24	107.2406	107.2396	107.2406	0.00
20/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8250	8	8	8	0.00
20/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8230	8	8	8	0.00
20/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8240	8	8	8	0.00
20/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2050 On 01-November-12			Bond Future	115.24	115.2433	115.2422	115.2433	0.00
20/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11252	11	11	11	0.00
20/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11242	11	11	11	0.00
20/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11232	11	11	11	0.00
20/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	AL7T On 01-November-12			Index Future	472.83	474.0850	472.8250	474.0850	13.00
20/09/2012	AL7T On 07-February-13			Index Future	479.57	480.8430	479.5660	480.8430	0.00
20/09/2012	ALBI On 01-November-12			Index Future	422.41	423.6190	422.4100	423.6190	893.00
20/09/2012	ALBI On 07-February-13			Index Future	428.43	429.6570	428.4330	429.6570	118.00
20/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2012	EL28 On 01-November-12			Bond Future	110.25	110.2478	110.2468	110.2478	0.00
20/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4257	4	4	4	0.00
20/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4247	4	4	4	0.00
20/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4237	4	4	4	0.00
20/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	ES33 On 01-November-12			Bond Future	8.95	87.9101	87.4499	87.9101	303.00
20/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2037	2	2	2	0.00
20/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/09/2012	ES33 On 07-February-13			Bond Future	9.06	89.1321	88.6658	89.1321	0.00
20/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
20/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
20/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
20/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4253	4	4	4	0.00
20/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4341	4	4	4	0.00
20/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4430	4	4	4	0.00
20/09/2012	GOVI On 01-November-12			GOVI	422.80	423.9420	422.8030	423.9420	267.00
20/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	188430	20	19	20	0.00
20/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
20/09/2012	GOVI On 07-February-13			GOVI	428.89	430.0470	428.8930	430.0470	0.00
20/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
20/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
20/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	41170	3	4	3	0.00
20/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	41070	3	4	3	0.00
20/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	40970	3	4	3	0.00
20/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2012	IGOV On 01-November-12			Index Future	188.43	188.4140	188.4250	188.4140	595.00
20/09/2012	IGOV On 07-February-13			Index Future	191.11	191.1000	191.1120	191.1000	14.00
20/09/2012	ILBI On 01-November-12			Index Future	510.29	509.6070	510.2860	509.6070	0.00
20/09/2012	ILBI On 07-February-13			Index Future	517.43	516.7400	517.4300	516.7400	169.00
20/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	95.0200	94.9400	95.0200	500.00
20/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	95.0600	94.9700	95.0600	0.00
20/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.1800	95.1300	95.1800	840.00
20/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.83	95.1900	95.1700	95.1900	0.00
20/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.83	95.2000	95.1700	95.2000	0.00
20/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.82	95.2000	95.1800	95.2000	1,000.00
20/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.84	95.1700	95.1600	95.1700	500.00
20/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.92	95.0900	95.0800	95.0900	1,700.00
20/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.02	94.9900	94.9800	94.9900	1,500.00
20/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8700	94.8500	94.8700	800.00
20/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7100	94.7000	94.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.44	5.2900	94.5600	5.2900	0.00
20/09/2012	R023 On 01-November-12			Bond Future	7.11	106.4584	106.0467	106.4584	1,049.00
20/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	442	0	0	0	0.00
20/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	368	0	0	0	0.00
20/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	517	0	1	0	0.00
20/09/2012	R023 On 07-February-13			Bond Future	7.18	107.9381	107.5213	107.9381	0.00
20/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	911	0	1	0	0.00
20/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	984	1	1	1	0.00
20/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	1057	1	1	1	0.00
20/09/2012	R023 On 02-May-13			Bond Future	7.24	105.3475	104.9246	105.3475	0.00
20/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	1391	1	1	1	0.00
20/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	1319	1	1	1	0.00
20/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	1463	1	1	1	0.00
20/09/2012	R157 On 01-November-12			Bond Future	5.41	123.1179	123.0721	123.1179	15,680.00
20/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1142	1	1	1	5,630.00
20/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2427	2	2	2	0.00
20/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	2	0	0	0	0.00
20/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	51	0	0	0	0.00
20/09/2012	R157 On 07-February-13			Bond Future	5.44	124.8292	124.7834	124.8292	100.00
20/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2287	2	2	2	0.00
20/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	70	0	0	0	0.00
20/09/2012	R157 On 02-May-13			Bond Future	5.45	119.5569	119.5095	119.5569	0.00
20/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	666	1	1	1	0.00
20/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	676	1	1	1	0.00

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20/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	687	1	1	1	0.00
20/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	897	1	1	1	0.00
20/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	911	1	1	1	0.00
20/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	925	1	1	1	0.00
20/09/2012	R186 On 01-November-12			Bond Future	7.54	129.8902	129.3838	129.8902	35,666.00
20/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	3702	4	4	4	1,858.00
20/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5039	5	5	5	0.00
20/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	9249	10	9	10	0.00
20/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	12041	13	12	13	0.00
20/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	14	0	0	0	1,858.00
20/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	71	0	0	0	0.00
20/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	524	0	1	0	0.00
20/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	930	1	1	1	0.00
20/09/2012	R186 On 07-February-13			Bond Future	7.62	126.4060	125.8933	126.4060	1,750.00
20/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	5960	6	6	6	0.00
20/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	8073	8	8	8	0.00
20/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9136	10	9	10	0.00
20/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2219	2	2	2	670.00
20/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1431	2	1	2	10,300.00
20/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7773	7	8	7	0.00
20/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5950	6	6	6	0.00
20/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1122	1	1	1	0.00
20/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1419	1	1	1	2,000.00
20/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2284	2	2	2	150.00
20/09/2012	R186 On 02-May-13			Bond Future	7.69	127.9550	127.4350	127.9550	0.00
20/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3518	4	4	4	0.00
20/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3557	4	4	4	0.00
20/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3596	4	4	4	0.00
20/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	6320	6	6	6	0.00
20/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	6381	6	6	6	0.00
20/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	6442	6	6	6	0.00
20/09/2012	R189 On 01-November-12			Bond Future	213.52	213.5255	213.5153	213.5255	0.00
20/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00

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20/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5485	5	5	5	0.00
20/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5495	5	5	5	0.00
20/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5475	5	5	5	0.00
20/09/2012	R197 On 01-November-12			Bond Future	275.43	275.4330	275.4258	275.4330	6,268.00
20/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	8436	8	8	8	0.00
20/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	8426	8	8	8	0.00
20/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	8416	8	8	8	0.00
20/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R201 On 01-November-12			Bond Future	4.86	111.0752	111.0408	111.0752	1,560.00
20/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	568	1	1	1	0.00
20/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	52	0	0	0	0.00
20/09/2012	R201 On 07-February-13			Bond Future	4.81	108.2111	108.1768	108.2111	0.00
20/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	546	1	1	1	0.00
20/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	232	0	0	0	0.00
20/09/2012	R201 On 02-May-13			Bond Future	4.73	109.5373	109.5016	109.5373	0.00
20/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	100	0	0	0	0.00
20/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	105	0	0	0	0.00
20/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	102	0	0	0	0.00
20/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1200	1	1	1	0.00
20/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1186	1	1	1	0.00
20/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1214	1	1	1	0.00
20/09/2012	R202 On 01-November-12			Bond Future	205.27	205.2761	205.2742	205.2761	49,424.00
20/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13284	13	13	13	0.00
20/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13274	13	13	13	0.00
20/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13264	13	13	13	0.00
20/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	R203 On 01-November-12			Bond Future	5.88	111.3172	111.0687	111.3172	4,688.00
20/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4284	5	4	5	0.00
20/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	3	0	0	0	0.00
20/09/2012	R203 On 07-February-13			Bond Future	5.93	112.8645	112.6132	112.8645	11,310.00
20/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1623	2	2	2	12,600.00
20/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4291	5	4	5	0.00
20/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3267	3	3	3	0.00
20/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	299	0	0	0	30,250.00
20/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	157	0	0	0	0.00
20/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	866	1	1	1	2,300.00
20/09/2012	R203 On 02-May-13			Bond Future	5.96	110.0908	109.8354	110.0908	8.00
20/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1457	2	1	2	0.00
20/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1420	2	1	2	0.00
20/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1438	2	1	2	0.00
20/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1691	2	2	2	0.00
20/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1713	2	2	2	0.00
20/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1670	2	2	2	0.00
20/09/2012	R204 On 01-November-12			Bond Future	6.18	112.4886	112.1915	112.4886	5,871.00
20/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5389	6	5	6	0.00
20/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	6	0	0	0	0.00
20/09/2012	R204 On 07-February-13			Bond Future	6.23	110.0220	109.7213	110.0220	3,000.00
20/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5456	6	5	6	0.00
20/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	220	0	0	0	0.00
20/09/2012	R204 On 02-May-13			Bond Future	6.28	111.3703	111.0650	111.3703	0.00
20/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2092	2	2	2	0.00
20/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2146	2	2	2	0.00
20/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2119	2	2	2	0.00
20/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1999	2	2	2	0.00
20/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1977	2	2	2	0.00
20/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2022	2	2	2	0.00
20/09/2012	R206 On 01-November-12			Bond Future	5.00	105.1821	105.1621	105.1821	1,120.00
20/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	171	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	117	0	0	0	0.00
20/09/2012	R206 On 07-February-13			Bond Future	4.94	102.8791	102.8594	102.8791	0.00
20/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	182	0	0	0	0.00
20/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	342	0	0	0	0.00
20/09/2012	R206 On 02-May-13			Bond Future	4.81	104.1400	104.1191	104.1400	0.00
20/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	47	0	0	0	0.00
20/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	48	0	0	0	0.00
20/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	48	0	0	0	0.00
20/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1	1	0.00
20/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1	1	0.00
20/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1023	1	1	1	0.00
20/09/2012	R207 On 01-November-12			Bond Future	6.49	106.7603	106.5256	106.7603	18,919.00
20/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6108	6	6	6	0.00
20/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	8	0	0	0	0.00
20/09/2012	R207 On 07-February-13			Bond Future	6.56	104.6048	104.3673	104.6048	0.00
20/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6236	6	6	6	0.00
20/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	249	0	0	0	0.00
20/09/2012	R207 On 02-May-13			Bond Future	6.61	105.8868	105.6455	105.8868	0.00
20/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1929	2	2	2	0.00
20/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1976	2	2	2	0.00
20/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1953	2	2	2	0.00
20/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2829	3	3	3	0.00
20/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2797	3	3	3	0.00
20/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2861	3	3	3	0.00
20/09/2012	R208 On 01-November-12			Bond Future	6.69	101.3480	101.0274	101.3480	11,751.00
20/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1534	2	2	2	0.00
20/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5017	5	5	5	0.00
20/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6166	6	6	6	0.00
20/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	18	0	0	0	0.00
20/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	54	0	0	0	12,250.00
20/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	804	1	1	1	0.00
20/09/2012	R208 On 07-February-13			Bond Future	6.76	102.7567	102.4321	102.7567	2,300.00
20/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	503	1	1	1	12,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6438	7	6	7	0.00
20/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	376	0	0	0	0.00
20/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5335	5	5	5	0.00
20/09/2012	R208 On 02-May-13			Bond Future	6.81	100.6227	100.2933	100.6227	0.00
20/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2213	2	2	2	0.00
20/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2187	2	2	2	0.00
20/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2240	2	2	2	0.00
20/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3166	3	3	3	0.00
20/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3235	3	3	3	0.00
20/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3201	3	3	3	0.00
20/09/2012	R209 On 01-November-12			Bond Future	8.35	79.6410	79.1734	79.6410	7,349.00
20/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	5466	6	5	6	0.00
20/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	333	0	0	0	0.00
20/09/2012	R209 On 07-February-13			Bond Future	8.43	80.7480	80.2742	80.7480	0.00
20/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	6661	7	7	7	0.00
20/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1671	2	2	2	0.00
20/09/2012	R209 On 02-May-13			Bond Future	8.50	78.5956	78.1155	78.5956	0.00
20/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	2785	3	3	3	0.00
20/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	2815	3	3	3	0.00
20/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	2844	3	3	3	0.00
20/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	7016	7	7	7	0.00
20/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	7076	7	7	7	0.00
20/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	7136	7	7	7	0.00
20/09/2012	R210 On 01-November-12			Bond Future	155.87	155.8718	155.8690	155.8718	3,414.00
20/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	10879	11	11	11	0.00
20/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	10859	11	11	11	0.00
20/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	10869	11	11	11	0.00
20/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R211 On 01-November-12			Bond Future	122.59	122.4906	122.5858	122.4906	703.00
20/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	596	1	1	1	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2012	R211	On	01-November-12	122.00	Call	Bond Future	586	0	1	0	0.00
20/09/2012	R211	On	01-November-12	122.01	Call	Bond Future	576	0	1	0	0.00
20/09/2012	R211	On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R211	On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R211	On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R212	On	01-November-12			Bond Future	126.64	126.6397	126.6363	126.6397	5,084.00
20/09/2012	R212	On	01-November-12	121.99	Call	Bond Future	4646	5	5	5	0.00
20/09/2012	R212	On	01-November-12	122.01	Call	Bond Future	4626	5	5	5	0.00
20/09/2012	R212	On	01-November-12	122.00	Call	Bond Future	4636	5	5	5	0.00
20/09/2012	R212	On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R212	On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R212	On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/09/2012	R213	On	01-November-12			Bond Future	8.10	91.3300	90.8484	91.3300	6,032.00
20/09/2012	R213	On	01-November-12	7.75	Call	Bond Future	689	1	1	1	140.00
20/09/2012	R213	On	01-November-12	8.81	Call	Bond Future	6119	7	6	7	0.00
20/09/2012	R213	On	01-November-12	8.81	Put	Bond Future	240	0	0	0	0.00
20/09/2012	R213	On	01-November-12	7.75	Put	Bond Future	3847	4	4	4	0.00
20/09/2012	R213	On	07-February-13			Bond Future	8.19	92.5996	92.1117	92.5996	0.00
20/09/2012	R213	On	07-February-13	8.90	Call	Bond Future	7247	8	7	8	0.00
20/09/2012	R213	On	07-February-13	8.90	Put	Bond Future	1408	1	1	1	0.00
20/09/2012	R213	On	02-May-13			Bond Future	8.25	90.1997	89.7051	90.1997	0.00
20/09/2012	R213	On	02-May-13	7.84	Call	Bond Future	3004	3	3	3	0.00
20/09/2012	R213	On	02-May-13	7.85	Call	Bond Future	3035	3	3	3	0.00
20/09/2012	R213	On	02-May-13	7.86	Call	Bond Future	3068	3	3	3	0.00
20/09/2012	R213	On	02-May-13	7.86	Put	Bond Future	6469	6	6	6	0.00
20/09/2012	R213	On	02-May-13	7.85	Put	Bond Future	6527	6	7	6	0.00
20/09/2012	R213	On	02-May-13	7.84	Put	Bond Future	6585	6	7	6	0.00
20/09/2012	R214	On	01-November-12			Bond Future	8.38	81.4780	80.9837	81.4780	1,714.00
20/09/2012	R214	On	01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R214	On	01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R214	On	01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
20/09/2012	R214	On	01-November-12	8.01	Put	Bond Future	3393	3	3	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	3489	3	3	3	0.00
20/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	3585	3	4	3	0.00